IM Tech Spec Working Group

1/30/20

Agenda

▸ Additional Updates for Phase 2a/2b and Phase 2c Technical Specifications since 1/16/20 call

▸ Update on IM Scenarios Document

▸ Update on AWS Private Link

Phase 2a/2b Spec – Clarifications

▸ Clarified in MEIR/MOIR events that *parentOrderID* is required when *parentOrderKeyDate* is populated.

▸ Clarified that when *representativeInd* value 'YF' is used, *aggregatedOrders* must be blank.

▸ Clarified that when *fulfillmentLinkType* value 'YF' is used, firm side details must be blank.

Phase 2a/2b Spec – Corrections

▸ Corrected Data Type Text to support ASCII characters from 32 to 126. Previous versions included ASCII character 127 (DELETE). The restriction on using the delimiters (comma, pipe, double quote and @) remains.

▸ Corrected CSV examples in section 7.6.1.

▸ Corrected feedback provided for unlinked events reported by the CAT Reporter in section 7.5.1.

Phase 2a/2b Spec – Content Changes

▸ Eliminated *handlingInstructions* values 'WCO' and 'PSO'.

▸ Eliminated the archive folder and feature of archiving FTP submissions for 10 days in Section 6.3.1.

▸ Updated Sections 7.1.2 and 7.5 to indicate that when no Linkage Errors are found in Linkage Discovery, an empty file will be returned with the filename ending in .success.

Phase 2c Spec

- Clarified definition of *newOrderFDID* field in accordance with new FAQ B46 "The FDID of the related New Order event, if available in the booking system."

- Deferred orderID uniqueness requirements on MEIR.

- Removed *handlingInstruction* 'RQR'.

- Requirements for RFQ Responses will be finalized by the end of February.

Scenarios Document

- v2.5 of the scenarios document is still being finalized. Planned updates for v2.5 are:
  - Industry Member Acting in a Mixed Capacity
  - Unsolicited Cancellation of a Customer Order by an Exchange
  - Representative Order Executed as a Result of a Negotiation
  - Fill of a Customer Order at a Previously Displayed Quote
  - Industry Member Cancels a Proprietary Order Previously Routed to an Exchange
  - New section for Liquidation of Fractional Share Scenarios
  - New Section for Floor Broker scenarios with the addition of CBOE Floor Broker Scenarios.

- RFQ Response scenarios are currently planned for v2.6.

- Phase 2c scenarios document will be published after the Phase 2c IM Tech Spec is published.

AWS PrivateLink

- AWS PrivateLink is live and available in the Industry Test environment.

- FINRA CAT will provide an additional overview on AWS PrivateLink next **Tuesday, February 4 at 4:15** in conjunction with the weekly checkpoint call.